

Market Wrap-Up December 27, 2024

Interest Rate Market

Top Traded Securities on December 27, 2024

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume (in Crs.)	Previous week's Wtd Avg Price
6.79% GS 2034	1239	99.96	6.79	1329	100.13
6.92% GS 2039	430	100.12	6.91	535	100.53
7.10% GS 2034	335	101.87	6.82	407	101.99
7.18% GS 2033	152	102.08	6.86	350	102.36
7.09% GS 2054	120	100.35	7.06	267	100.88

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	52394
SDL	4711
T-Bills	1097

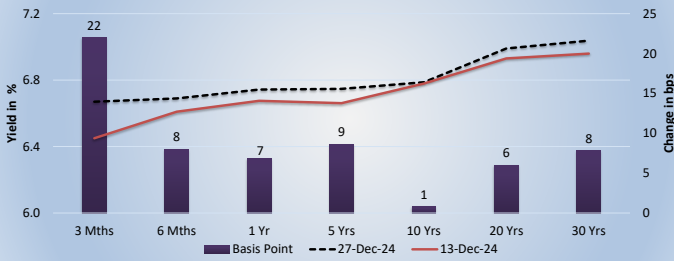
(₹ Cr)

Category	G-Sec	SDL	T-Bills	Net Bought
Primary Dealers	(2384)	20	(1)	(2365)
Public Sector Banks	1331	128	(80)	1378
Private Sector Banks	2080	125	(184)	2022
Mutual Funds	(477)	(70)	(50)	(597)
Foreign Banks	(1032)	(145)	(130)	(1308)
Others	477	(58)	444	863

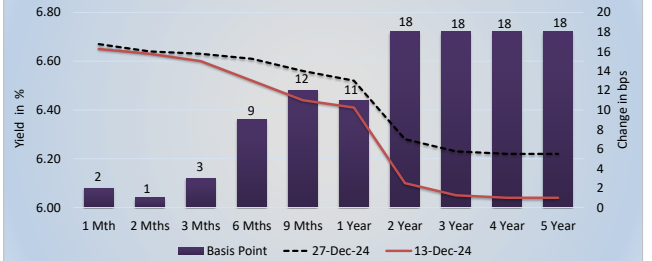
Indian Economic Indicators	
Indicator	Rates (%)
CPI (November 24)	5.48%
Core Inflation (November 24)	3.70%
WPI (November 24)	1.89%
IIP (y-o-y October 24)	3.50%
GDP Growth (Q2 FY25)	5.40%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.00%
SLR	18.00%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

FII Investment (₹ Cr)	27-Dec	Apr-24	FY 2024-25	FY 2023-24
Debt	1329	(14599)	87525	123929
Equity	(1592)	(8621)	17187	206152
FDI (US \$ Bn)	Oct-2024	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	6.54	70.95	71.36	84.84
Equity inflows	4.34	45.86	47.60	59.68
Reinvested earnings	1.72	19.53	19.11	19.35
Other capital	0.47	5.56	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

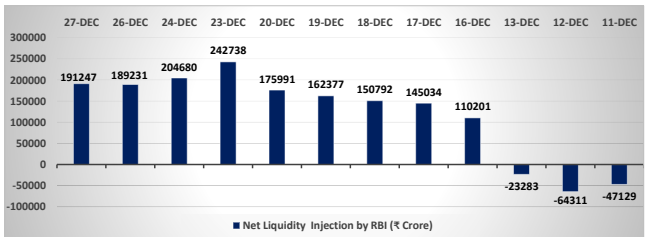
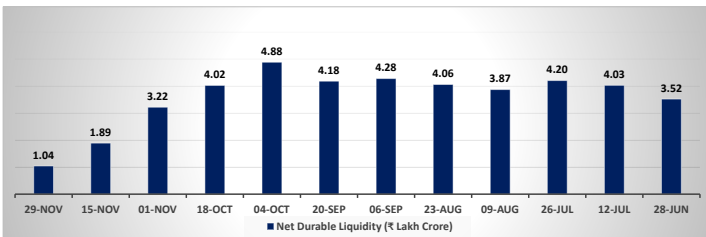
Particulars	As on Dec. 13, 2024	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	22067718	11.5	1592491
Bank Credit	17587669	11.5	1155505
Non - food Credit	17353362	11.4	1126279
Banks Investment in G-Sec	6556857	10.0	450299
Broad Money M3	26522266	10.7	1690648
Reserve Money (as on December 13, 2024)	4711531	6.0	80085
Forex Reserves (USD bn) (as on December 13, 2024)	644	3.9	(2)

*Change during the financial year

Money Market Operations

Rates	27-Dec	26-Dec	Total Mkt Volume (₹ Cr)
Call	6.77%	6.67%	11167
Repo	6.70%	6.55%	153731
TREP	6.75%	6.44%	413917

TOTAL MARKET VOLUME



Market Borrowings and Calendar

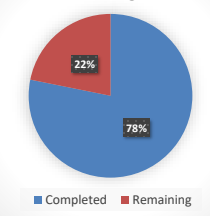
Market Borrowings		(Amt in ₹ Cr)			
Gsec		H1	H2	FY 2024-25	FY 2023-24
Budgeted		740000	661000	1401000	1543000
Redemptions		173103	176319	349422	440129
NetS				1175182	1102871
Gross Amount Raised Till Date*		713000	382000	1095000	1549000
Redemptions Till Date		173103	176319	349422	440129
Net Amount Raised Till Date		539897	205681	745578	1108871
SDL		385637	228510	614147	988158
Tbills		473000	247000	720000	1433000
OMO Purchase^					
OMO Sale^					

* including amount raised via green shoe

^includes primary and secondary

\$1.23 lacs Cr to be funded through GST compensation cess funds

Govt. Borrowing Indicator



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Reg: PNB GILTS LTD., 5, Sansad Marg, New Delhi - 110001, India.
Tel: +91-1123321584 Fax: +91-1123321584, CIN: L74899DL1996PLC077120
e-mail: research@pnbgilt.com, Web: www.pnbgilt.com

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